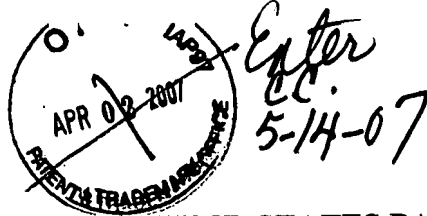


SSB0005



PATENT

IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re the U.S. Application of

Daniel BREEN *et al.*

Group Art Unit: 3692

U.S. Serial No.: 10/820,876

Examiner: SUBRAMANIAN, Narayanswamy

Filed: April 9, 2004

For: **SYSTEM AND METHOD FOR INTEGRATING A CONVERTIBLE
SECURITY WITH A CALL SPREAD**

U.S. Patent and Trademark Office
Customer Window, Mail Stop AF
Randolph Building
Alexandria, VA 22314

RESPONSE TO FINAL OFFICE ACTION

Sir:

In response to the final Office Action mailed February 22, 2007 ("the Office Action"), the undersigned representative respectfully requests reconsideration of the application in light of the following amendments and remarks.

Amendments to the Claims are reflected in the Listing of Claims on page 2 of this paper.

Remarks begin on page 8 of this paper.